

ABSTRACT OF THE DISCLOSURE

08/368200

5 A system and method is provided for linking a Rolling Spot
Currency contract with a Principle Market Maker program. In one aspect of the
invention, the system includes an electronic brokerage and trading network
having at least one computer coupled to receive and transmit bids and offers for
international currency trading; a display terminal and input; and a principal
10 market maker computer coupled to the electronic brokerage and trading network
wherein the principal market maker computer is operative to receive and
transmit the bids and offers and execute international currency trades by
maintaining a market for such currencies. In another aspect of the invention, the
method includes the steps of receiving and transmitting bids and offers for
15 publicly traded currencies; storing the received bids and offers in a memory;
identifying and executing the matching bids and offers; and identifying
unmatched bids and offers and providing a complementary trade to maintain a
market for such currencies.

08868200-060397